CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Apr. 30, 2018	May. 02, 2018	May. 03, 2018	May. 04, 2018
1. Commercial bank current account before Central Bank operations	**1 132,7**	**551,3**	**1 210,2**	**1 562,9**
2. Monetary and exchange Central Bank operations before close of the day				
a. Central Bank monetary operations				
i. Auction sale of CD BCRP	50,0	50,0	50,0	
Proposals received	260,0	125,0	308,0	
Maturity	192 d	554 d	371 d	
Interest rate : Minimum	2,6	2,7	2,6	
Maximum	2,6	2,7	2,6	
Average	2,6	2,7	2,6	
Stock	27 541,5	27 591,5	27 641,5	27 641,5
Next maturity CD BCRP (May. 08 2018)	1 026,1	1 026,1		1 026,1
CD BCRP matured from may 07 to 11, 2018				
ii. Outcome of the buying auction sale securities (Repo)	500,0	1000,0 2200,0	1000,0 1590,0	800,0 400,0 400,0 450,0
Proposals received	1 400,0	2150,0 2420,0	2320,0 1590,0	1400,0 1200,0 700,0 450,0
Maturity	7 d	1 d 1 d	1 d 1 d	3 d 94 d 7 d 3 d
Interest rate : Minimum	3,06	2,92 2,75	2,95 2,75	2,78 2,86 2,75 2,75
Maximum	3,11	3,15 3,02	3,02 2,91	3,06 3,00 2,98 2,75
Average	3,09	3,04 2,90	2,99 2,79	2,96 2,96 2,84 2,75
Stock	2 609,9	5 809,9	5 199,9	4 659,9
Next maturity Repo (May. 04, 2018)	300,0	3 200,0		2 350,0
Repo BCRP matured from may 07 to 11, 2018	300,0	3 200,0		1 750,0
iii. Auction sale of CDLD BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDLD BCRP ( )				
CDLD BCRP matured from may 07 to 11, 2018				
iv. Auction sale of time deposits in domestic currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity of time deposits ( )				
Time Deposits matured from may 07 to 11, 2018				
v. Auction sale of time deposits TP in domestic currency	500,0	300,0	500,0	
Proposals received	1 005,9	763,9	785,5	
Maturity	185 d	365 d	186 d	
Interest rate : Minimum	3,0	3,1	2,9	
Maximum	3,4	3,1	3,3	
Average	3,2	3,2	3,0	
Stock	2 200,0	2 500,0	3 000,0	3 000,0
Next maturity of time deposits TP (Jan 20, 2018)	300,0	300,0		300,0
Time Deposits TP matured from may 07 to 11, 2018				
vi. Auction sale of CDR BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity CDR BCRP ( )				
CDR BCRP matured from may 07 to 11, 2018				
vii. Auction sale of Swap operation in foreign currency				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	5 583,1	5 283,1	5 283,1	5 283,1
Next maturity Swap (Jun. 01, 2018)	300,0	300,0		300,0
Swap matured from may 07 to 11, 2018	300,0			
viii. Auction sale of Swap operation in foreign currency (Expansion)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	1 850,0	1 850,0	1 850,0	1 850,0
Next maturity Swap foreign currency (May 08, 2018)	600,0	600,0		600,0
Swap foreign currency matured from may 07 to 11, 2018				
ix. Auction sale of Swap operation in foreign currency (Sustitution)				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock	3 380,0	3 380,0	3 380,0	2 980,0
Next maturity Swap foreign currency (May 11, 2018)	400,0	400,0		400,0
Swap foreign currency matured from may 07 to 11, 2018	400,0	400,0		400,0
x. Auction FX Swap Sell BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				400,1
Next maturity FX Swap Sell (Jul 03, 2018)				400,1
FX Swap Sell currency matured from may 07 to 11, 2018				
xi. Auction Purchase FX Swap BCRP				
Proposals received				
Maturity				
Interest rate : Minimum				
Maximum				
Average				
Stock				
Next maturity Purchase FX Swap ()				
FX Swap Purchase currency matured from may 07 to 11, 2018				
b. Central Bank foreign currency operations at over-the-counter				
i. Purchase (millions of US$)				
Average exchange rate (S/. US$)				
ii. Selling (millions of US$)				
Average exchange rate (S/. US$)				
c. Operations with Tesoro Publico (millions of US$)				
i. Purchase (millions of US$)				
ii. Selling (millions of US$)				
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP				
i. Repurchase of CD BCRP and CD BCRP-NR				
ii. Purchase of BTP				
3. Commercial bank current account before close of the day	**972,7**	**4 001,3**	**4 350,2**	**3 612,9**
4. Central Bank monetary operations				
a. Swap operations of foreign currency.				
Fee (daily efective rate)	0,0085%	0,0077%	0,0077%	0,0087%
b. Outcome of the direct temporary buying securities (Repo)	610,0			
Interest rate	3,30%	3,30%	3,30%	3,30%
c. Monetary regulation credit				
Interest rate				
d. Overnight deposits in domestic currency	255,8		6,4	41,5
Interest rate	1,50%	1,50%	1,50%	1,50%
5. Commercial bank current account in the BCR at close of the day	**716,9**	**4 001,3**	**4 343,8**	**3 571,4**
a Cumulative average reserve balances in domestic currency (millions of S/) (*)	6 835,9	7 201,2	7 689,0	7 513,4
b Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requirements) (*)	5,1	5,5	6,4	5,6
c Cumulative average current account in domestic currency (millions of S/)	1 993,9	2 359,1	2 359,1	2 662,2
d Cumulative average current account in domestic currency (% of liabilities subject to reserve requirements) (*)	1,5	1,8	2,3	2,0
6. Interbank market and Secondary market of CDBCRP				
a. Interbank operations (domestic currency)	956,9	1 326,0	929,5	1 369,5
Interest rate : Minimum / Maximum / Average	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75	2,75/2,75/2,75
b. Interbank operations (foreign currency)		100,0	176,5	377,0
Interest rate : Minimum / Maximum / Average		1,75/1,75/1,75	1,75/1,75/1,75	1,75/1,75/1,75
c. Secondary market of CDBCRP and CDBCRP-NR			50,0	100,0
6 month term (amount / average interest rate)				
12 month term (amount / average interes rate)			50,0 / 2,58	
24 month term (amount / average interest rate)				
7. Operations in the foreign exchange market (millions of US$)	**Apr. 27 2018**	**Apr. 30 2018**	**May. 02 2018**	**May. 03 2018**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	20,0	-84,6	-124,5	12,8
Flow of foreign exchange position = a + b.ii - c.ii + e + f	32,2	-115,7	114,4	-34,6
a. Spot purchases with non-banking costumers	12,6	-126,3	89,3	15,7
i. Purchases	335,1	404,3	334,4	320,1
ii. -) Sales	322,5	530,6	245,1	304,5
b. Forward purchases with non-banking costumers	85,1	65,6	50,1	-79,7
i. Pacted	297,2	245,1	160,1	397,1
ii. -) Redemption	212,2	179,5	110,0	476,7
C. Forward sells with non-banking costumers	36,2	38,1	287,4	-7,0
i. Pacted	237,9	242,6	386,3	469,1
ii. -) Redemption	201,7	204,5	98,9	476,0
d. Interbank operations				
i. Spot	990,5	1051,4	1043,1	920,5
ii. Forward	20,0	20,0	25,0	13,0
e. Spot sales due to NDF redemption and swaps	-5,1	31,1	8,1	-57,0
i. Purchases	187,8	183,7	90,4	405,0
ii. -) Sales	192,9	152,5	82,3	462,0
f. Change due to FX options	0,3	3,5	-1,7	-2,0
g. Net operations with other financial institutions	-47,1	4,5	5,9	128,1
h. Monetary regulation credit				
Interest rate				
Note: Interbank exchange rate (Source: Datatec)	3,2398	3,2502	3,2686	3,2761
(*) Preliminar information				